

FIG. 1

2/24

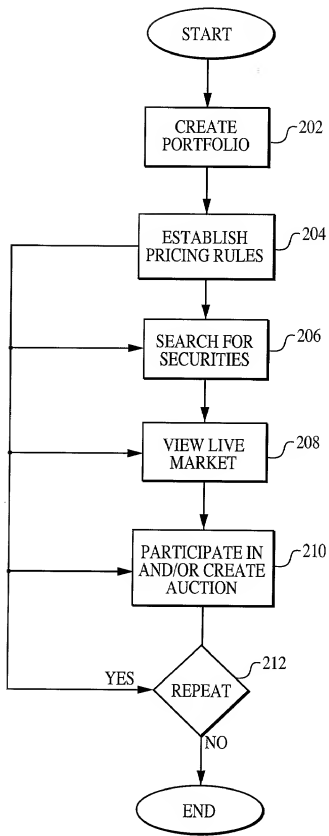



FIG. 2

3/24



TRUMARKETS
VERSION 1.0

CLEAR and NOW

User: Kingram
Account: IMG Account 1
Focus: Account Summary

304

310

322

323

Last Update: Sunday - Apr 7, 2000 18:30

Update

301

312

332

320

316

317

318

319

302

303

305a

305b

317

318

322

308

309

307

View/Edit

Create

Delete

Close

Portfolios		Total Bids		Total Asks		Live Bids		Live Asks	
Name	Status	Amt	#	Amt	#	Amt	#	Amt	#
Auction Bids	Active								
My Portfolio	Active	0.0	0	20.000	1	0.0	0	0.0	0
		324	325	327	328	330	331	333	334
		335	336	337	338	339	340	341	342
		343	344	345	346	347	348	349	350
		351	352	353	354	355	356	357	358

Auctions		Registration #		Registration Date		Execution Date		Actual		Bid List	
Name	Status										
My Auction	Unreg										
New Auction	Unreg										
		318	319	320	321	322	323	324	325	326	327
		328	329	330	331	332	333	334	335	336	337
		338	339	340	341	342	343	344	345	346	347
		348	349	350	351	352	353	354	355	356	357
		358	359	360	361	362	363	364	365	366	367

FIG. 3

FIG. 4

5/24

502 Portfolio Line Details

504 Security Search

506 Security

510 CUSIP

512 Search

514 Pricing Method

516 Type

518

524

526

528

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730

732

734

736

738

740

742

744

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748

750

752

754

756

758

760

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776

778

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786

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792

794

796

798

800

802

804

806

808

810

812

814

816

818

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822

824

826

828

830

832

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1004

1006

1008

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3000

6/24

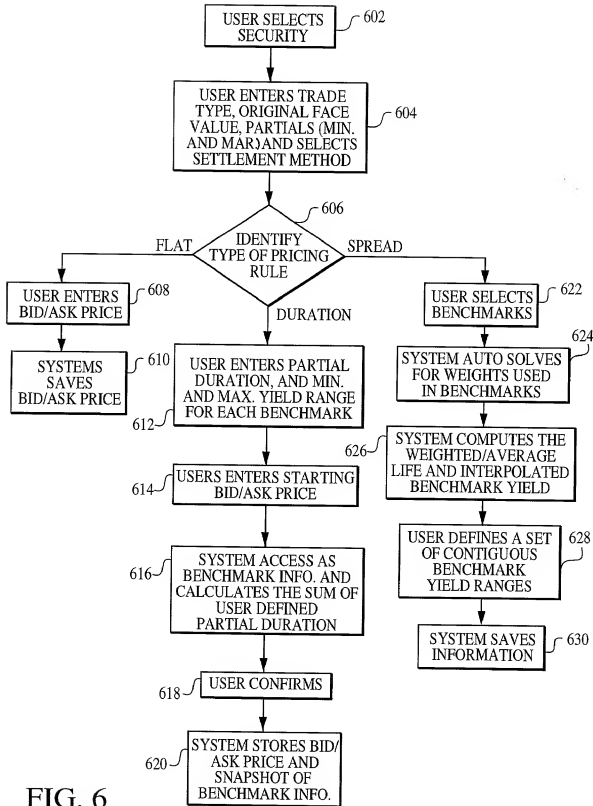


FIG. 6

09809429.421704

7/24

☐ Pricing

Flat Duration Spread

Flat Price: 702

706

704

FIG. 7

8/24

820

822

Save Cancel

804

802

☐ Pricing

Flat Duration Spread

Add Delete

818

Start Price: 803

Benchmarks				Security	
Name	Duration	Start Price	Min. Price	Max. Price	Partial Duration
✓ C12Y	1.86	100.0375	0	99999	1.86
*		0	0	99999	0
	806	808	810	812	814

FIG. 8

9/24

☐ Pricing

Flat

Duration

Spread

Center Yield

7.8

Boundaries (bps)

99999

-99999

Spread (bps)

100

Callable/Putable

YTM

Prepayment Rate

100

Prepayment Method

PSA

Add

Delete

Benchmark	Yrs to Mat	Yield	Weight
* NTZY	-0.2163	7.8	1.0

Interpolated

5.0

7.8

1.0

Save

Cancel

FIG. 9

10/24

Security Search

General 1002 CUSIP 1010

Currency 1004 Issuer 1001

Market Sector 1006 Security 1008

Structure 1014

Product Type 1016

Coupon Type 1018

Principal Type 1020

Agency CMO
Non-Agency CMO
MBS-TBA
CMBS
SBA
Auto
Consumer
Credit Cards
Home Equity
Mtg Housing
Receivables
Student Loans
CDOs/CLOs
Other...

Fixed
WAC
IO
PO
Z
Floater
Inverse
Ascending Rate
Declining Rate
Capital Accret
Other...

Accret Directed
Callable
Component
Junior
Mezzanine
National
Other...
PAC
Pass-Through
Pro-Rata Strip
Residual
Scheduled
Segment
Senior
Sequential
Struct Collat
Support
TAC

Structure 1024b

% ≤ CPN 1028a

yrs ≤ WAL 1026b

≤ Credit Rating ≤ 1028b

Floater 1030

% ≤ CAP 1032b

≤ Multiplier ≤ 1034b

≤ Floor ≤ 1036c

Index 1038

LIBOR
CMT
COFI
OTHER

Collateral 1042

Issuer 1044a

% ≤ WAC 1044b

mo ≤ WAM 1046b

Agency
Other

Search 1050 Cancel 1050

FIG. 10

EVENT	CREATION	BROADCAST	START	EXECUTION
STATUS	UNREGISTERED	REGISTERED	IN PROGRESS	RESOLVED

FIG. 12a

EVENT	CREATION	BROADCAST	START EXECUTION
STATUS	UNREGISTERED	REGISTERED	RESOLVED

FIG. 12b



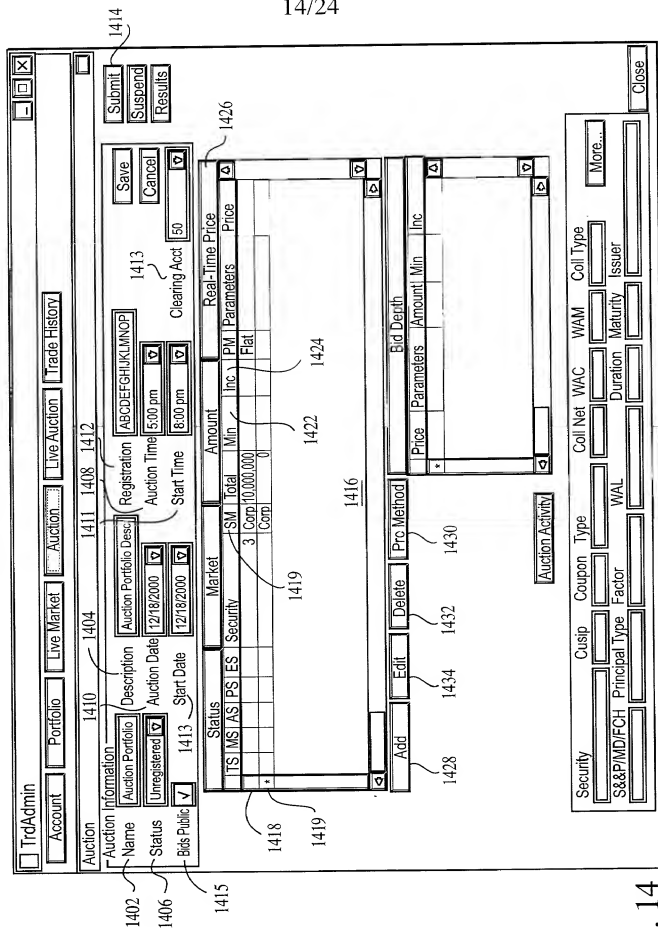


FIG. 14

15/24

10/12/2006 15:24:08

TrdAdmin

Account

Portfolio

Live Market

Auction

Live Auction

Trade History

1516

1518

1524

Auction Date	Security	Amount	Total	Inc.	SM	Res	Price	Price	Parameters	Amount	Best Bid
1514	FHR208 G	1.0E7	1.0E7	3	1520	1522	1526	1528	1530-1532	1534	
	FHR208 H	1.0E7	1.0E7	3							
	FHR208 G	1.0E7	1.0E7	3							
	FHR208 H	1.0E7	1.0E7	3							
	FHR208 G	1.0E7	1.0E7	3							
	FHR208 H	1.0E7	1.0E7	3							
	FHR208 G	1.0E7	1.0E7	3							
	FHR208 H	1.0E7	1.0E7	3							
	FHR208 G	1.0E7	1.0E7	3							

Add

1510

Auction Information

Name

Description

Auction Date

Start Date

Clearing Acct

Portfolio Type

Bids Displayed

1506e

1506f

1506g

Auction Activity

Price

Parameters

Amount

Min

Inc

1504

Bid Depth

1508

Security

SS&P/MD/FCH

Cusip

Principal Type

Coupon

Type

Factor

WAL

Coll Net

WAC

Duration

Maturity

WAM

Issuer

Coll Type

More...

Close

FIG. 15

16/24

1608

TrdAdmin

Account Portfolio Live Market Auction Live Auction Trade History

Auction Bids

Status			Auction			My Bid			Best Bid			
TS	MS	PS	Security	SW	Total	Inc	Min	PM	Parameters	Price	Amount	Min
			NAS9806 PS1	Comp	10,000,000							
			NAS9806 PS1	Comp	10,000,000							
			NAS9806 PS1	Comp	10,000,000							
			NAS9806 PS1	Comp	10,000,000							
			NAS9806 PS1	Comp	10,000,000							
			NAS9806 PS1	Comp	10,000,000							
			NAS9806 PS1	Comp	10,000,000							
			NAS9806 PS1	Comp	10,000,000							
			NAS9806 PS1	Comp	10,000,000							
			NAS9806 PS1	Comp	10,000,000							
			NAS9806 PS1	Comp	10,000,000							
			NAS9806 PS1	Comp	10,000,000							
			NAS9806 PS1	Comp	10,000,000							
			NAS9806 PS1	Comp	10,000,000							

1602

1604

1606

1610

FIG. 16

☐ Auction Bid Edit

☐ Reserve Price

☐ Reserve Price

☐ Price Visible

Pricing Method

Fiat

Amount

Original

10,000,000

Current

10,000,000

Partial Amounts

☐ Accepted

Minimum

Increment

Clearing Account

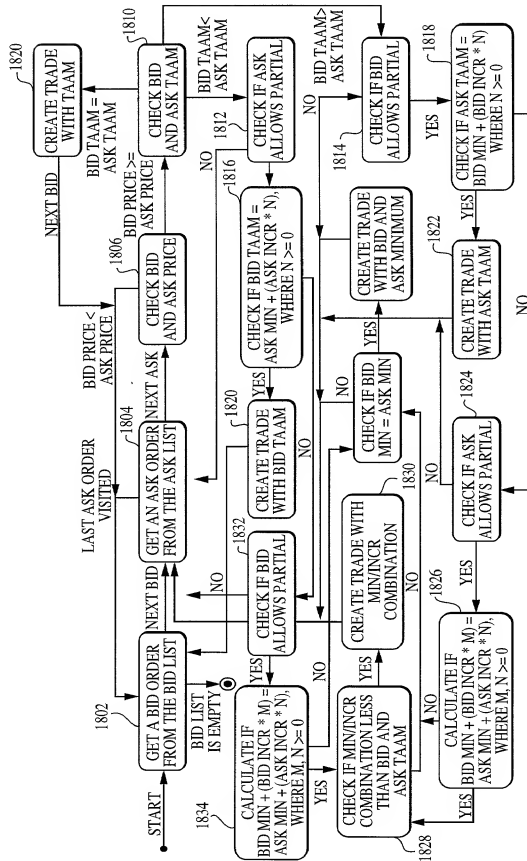
Account

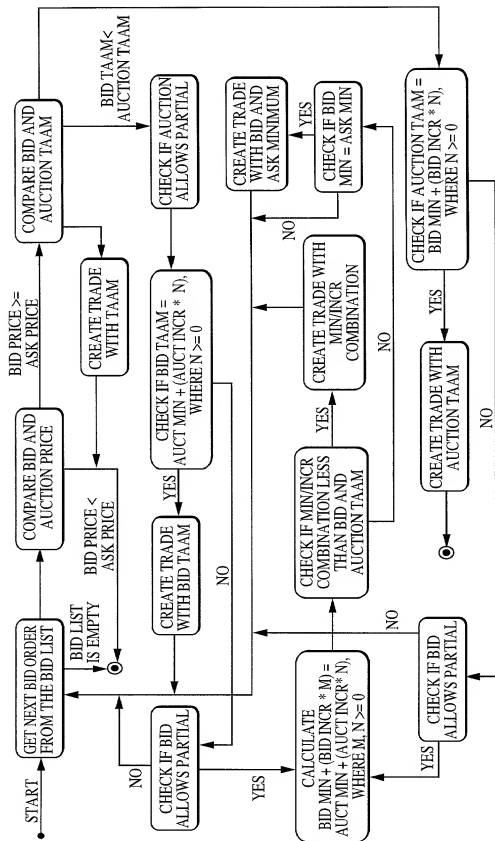
50

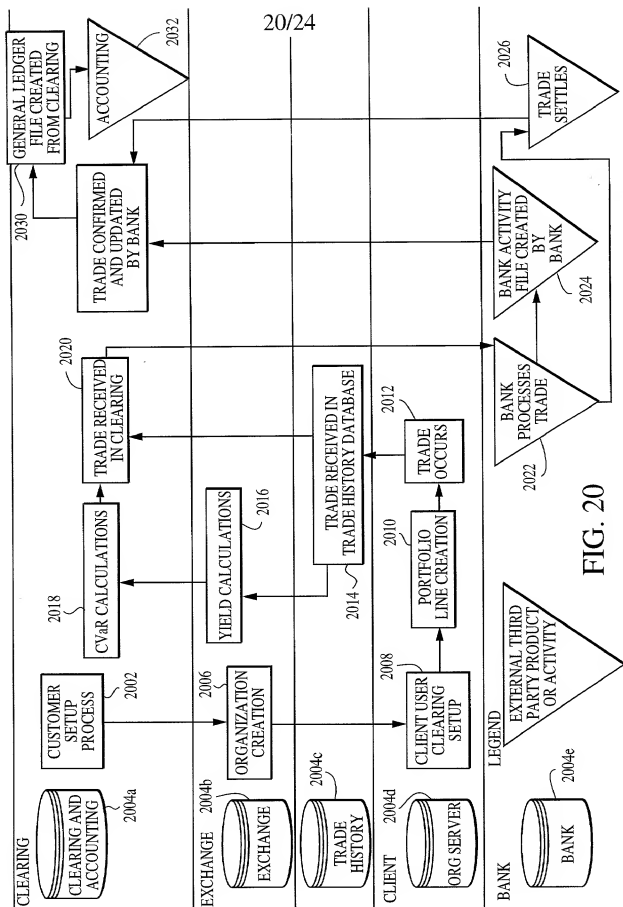
Save

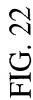
Cancel

FIG. 17









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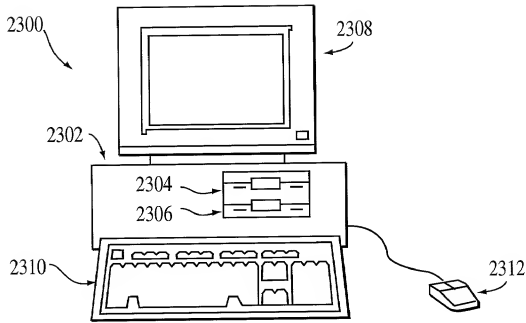


FIG. 23

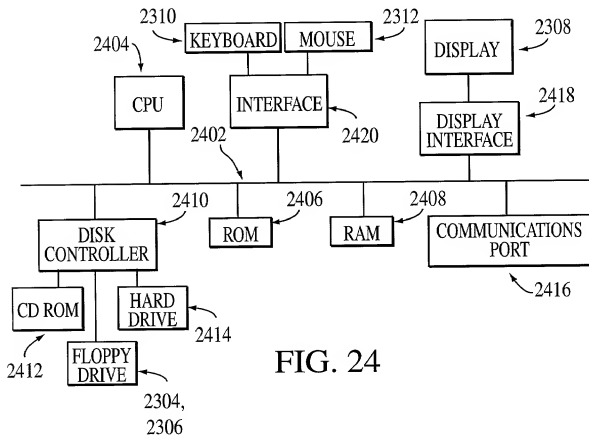


FIG. 24

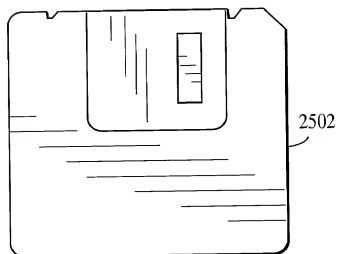


FIG. 25